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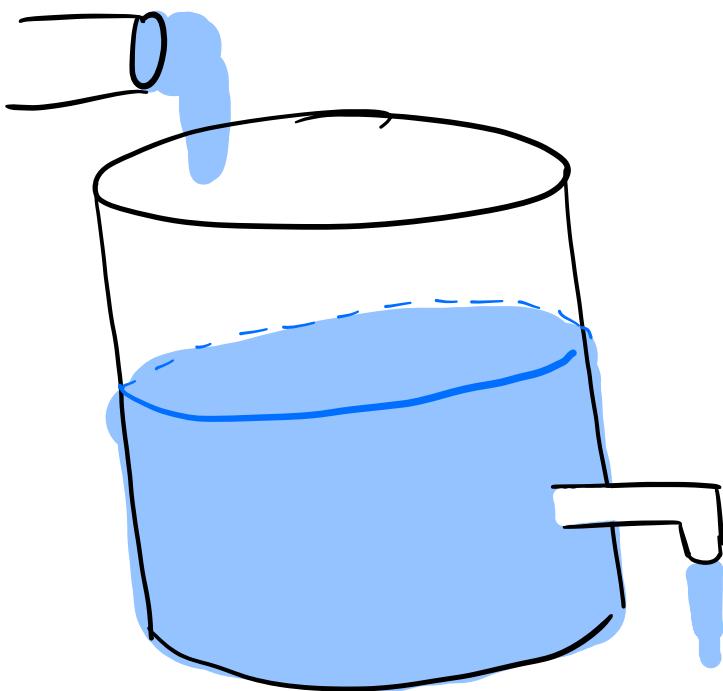
Please wear a mask.

Quiz 1 tomorrow (9am - 10pm, 30 minutes)

Goal for Day 3:

- Apply our solution techniques to some (semi-) realistic problems.

Tank of salt water



Tank containing
 w_0 gallons of water
 s_0 pounds of salt
Well-mixed solution leaves at
 r gallons per minute

Brine containing
 c lbs/gallon of salt
enters at
 r gallons per minute

We want to know $Q(t)$, the quantity of salt in the tank (in pounds) at time t .

$$Q(0) = \underline{s_0}$$

$$\frac{dQ}{dt} = \underline{\text{Salt coming in (in lbs)/min}} - \underline{\text{Salt going out (in lbs)/min}}$$

$$= \underline{cr} - \underline{\frac{Q}{w_0} \cdot r}$$

Concentration @ time t

This is a first-order linear ODE!

$$Q' = cr - Q \cdot \frac{r}{w_0} \rightarrow Q' + \frac{r}{w_0} Q = cr$$

Since $\rho(t) = \frac{r}{w_0}$, our integrating factor is

$$\mu(t) = \underline{e^{\int \frac{r}{w_0} dt}} = e^{\frac{r}{w_0} t}$$

So we have

$$e^{\frac{r}{w_0}t} Q' + \frac{r}{w_0} e^{\frac{r}{w_0}t} Q = cr e^{\frac{r}{w_0}t}$$

By design, the LHS is a derivative:

$$\frac{d}{dt} \left(e^{\frac{r}{w_0}t} Q \right) = cr e^{\frac{r}{w_0}t}$$

Integrating yields

$$e^{\frac{r}{w_0}t} Q = cr \cdot \frac{w_0}{r} e^{\frac{r}{w_0}t} + C$$

Solving for Q :

$$Q = cw_0 + Ce^{-\frac{r}{w_0}t}$$

This is the general solution Using our initial condition $Q(0) = s_0$ gives

$$s_0 = cw_0 + Ce^0$$

$$\rightarrow C = s_0 - cw_0$$

s_0

$$Q(t) = \frac{c_{w_0} + (s_0 - c_{w_0}) e^{-\frac{r}{w_0}t}}{}$$

Interval of existence:

Mathematically: $(-\infty, \infty)$

Realistically: $[0, \infty)$

Long-term behavior:

$$\lim_{t \rightarrow \infty} Q(t) = c_{w_0}$$

$$\left(\text{b/c } e^{-\frac{r}{w_0}t} \rightarrow 0 \right)$$

This makes sense.

Suppose we know that: $w_0 = 100 \text{ gal}$, $r = 3 \frac{\text{gal}}{\text{min}}$,
 $c = 4 \frac{\text{lb}}{\text{gal}}$, $s_0 = 800 \text{ lb}$

How long will it take for $Q(t)$ to get within 2% of its terminal value?

Long-term value: $C_{W_0} = 400$ lbs

Initial value: $s_0 = 800$ lbs.

We want T so that $Q(T) \leq \frac{(1.02)(400)}{11}$

$$Q(T) \leq 408$$

$$C_{W_0} + (s_0 - C_{W_0}) e^{-\frac{C_{W_0}}{100}T} \leq 408$$

$$400 + (800 - 400) e^{-\frac{3}{100}T} \leq 408$$

$$400 e^{-\frac{3}{100}T} \leq 8$$

$$e^{-\frac{3}{100}T} \leq \frac{1}{50}$$

$$-\frac{3}{100}T \leq \ln\left(\frac{1}{50}\right)$$

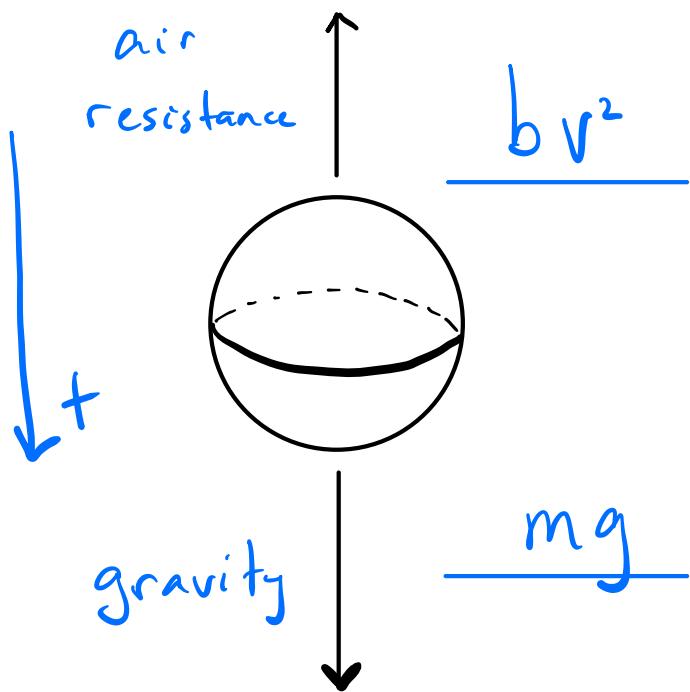
$$-T \leq \frac{100}{3} \cdot \ln\left(\frac{1}{50}\right)$$

$$T \geq \frac{100}{3} \cdot \ln(50)$$

$$\approx [130.4 \text{ minutes}]$$

Terminal velocity

Let's think about a free-falling object being acted upon by two forces: gravity pulling the object down, and air resistance acting against this downward motion.



Sum of forces acting on our object:
 $mg - bv^2$
for some constants m, b, g .

Newton's 2nd law of motion : $F = m \cdot a$.

Let's think about the velocity $v(t)$ of our object. We have $v'(t) = \underline{a(t)}$, so

$$\underline{m v'(t)} = \underline{m a(t)} = F = \underline{mg - bv^2} \parallel mv' = mg - bv^2$$

Is this ODE linear?

$$m \underline{v'} + b \underline{v^2} = mg \rightarrow v' + \frac{b}{m} \underline{v^2} = g$$

Nope

Is this ODE separable?

$$mv' = mg - bv^2 \rightarrow v' = g - \frac{b}{m} v^2$$

Yes t isn't here, so it's automatically separated from t

We know from experience that an object in free-fall (with initial velocity zero) will accelerate until it reaches its terminal velocity. What is this value?

$$v' = g - \frac{b}{m} v^2 \rightarrow 0 = g - \frac{b}{m} v_T^2$$

$$g = \frac{b}{m} v_T^2 \rightarrow v_T^2 = \frac{mg}{b}$$

$$\therefore v_T = \sqrt{\frac{mg}{b}}$$

Reality check: what happens as $b \rightarrow 0$? $b \rightarrow \infty$?

$$\lim_{b \rightarrow 0} \sqrt{\frac{mg}{b}} = +\infty$$

$$\lim_{b \rightarrow \infty} \sqrt{\frac{mg}{b}} = 0$$

Let's use our solution technique for separable ODEs to determine $v(t)$.

$$v' = g - \frac{b}{m} v^2 \rightarrow \frac{dv}{dt} = g - \frac{b}{m} v^2$$

$$\rightarrow \frac{dv}{g - \frac{b}{m} v^2} = dt \rightarrow \int \frac{dv}{g - \frac{b}{m} v^2} = t + C$$

We need to spend some time with this integral.

$$\begin{aligned} \int \frac{dv}{g - \frac{b}{m} v^2} &= \frac{1}{g} \int \frac{dv}{1 - \frac{b}{mg} v^2} \\ &= \frac{1}{g} \int \frac{dv}{1 - \left(\frac{v}{V_T}\right)^2} \\ &= \frac{V_T}{g} \int \frac{1}{1 - u^2} du \end{aligned}$$

$$V_T = \sqrt{\frac{mg}{b}}$$

$$V_T^2 = \frac{mg}{b}$$

$$\frac{1}{V_T^2} = \frac{b}{mg}$$

$$\begin{aligned} u &= \frac{v}{V_T} \\ du &= \frac{1}{V_T} dv \rightarrow dv = V_T du \end{aligned}$$

Yikes. Let's think about partial fractions

$$\frac{1}{1-u^2} = \frac{1}{(1+u)(1-u)} = \frac{A}{1+u} + \frac{B}{1-u}$$

$$\text{So } 1 = A(1-u) + B(1+u)$$

$$@ u=1: 1 = A \cdot 0 + B \cdot 2 \rightarrow B = \frac{1}{2}$$

$$@ u=-1: 1 = A \cdot 2 + B \cdot 0 \rightarrow A = \frac{1}{2}$$

$$(u = \frac{v}{V_T})$$

Then

$$\begin{aligned}\int \frac{dv}{g - \frac{b}{m}v^2} &= \frac{V_T}{g} \int \frac{du}{1-u^2} = \frac{V_T}{g} \left[\int \frac{u_2}{1+u} du + \int \frac{u_2}{1-u} du \right] \\ &= \frac{V_T}{2g} \left[\int \frac{du}{1+u} + \int \frac{du}{1-u} \right] \\ &= \frac{V_T}{2g} \left[\ln|1+u| - \ln|1-u| \right] \\ &= \frac{V_T}{2g} \cdot \ln \left| \frac{1+u}{1-u} \right| = \frac{V_T}{2g} \cdot \ln \left| \frac{1+\frac{v}{V_T}}{1-\frac{v}{V_T}} \right|\end{aligned}$$

$$\text{Since } \int \frac{dv}{g - \frac{b}{m}v^2} = t + C,$$

$$\frac{V_T}{2g} \cdot \ln \left| \frac{V_T+v}{V_T-v} \right| = t + C$$

Now we solve for v :

$$\ln \left| \frac{v_T + v}{v_T - v} \right| = \frac{2g}{v_T} t + C$$

$$\left| \frac{v_T + v}{v_T - v} \right| = e^C e^{\frac{2g}{v_T} t}$$

$$\frac{v_T + v}{v_T - v} = A e^{\frac{2g}{v_T} t}$$

$$v_T + v = A e^{\frac{2g}{v_T} t} v_T - A e^{\frac{2g}{v_T} t} v$$

$$v + A e^{\frac{2g}{v_T} t} v = A e^{\frac{2g}{v_T} t} v_T - v_T$$

$$v \left(1 + A e^{\frac{2g}{v_T} t} \right) = v_T \left(A e^{\frac{2g}{v_T} t} - 1 \right)$$

$$v = v_T \cdot \frac{A e^{\frac{2g}{v_T} t} - 1}{A e^{\frac{2g}{v_T} t} + 1}$$

Finally, we impose the initial condition $v(0) = 0$:

$$0 = v_T \cdot \frac{A e^0 - 1}{A e^0 + 1} = v_T \frac{A - 1}{A + 1} \rightarrow A = 1$$

$$v = v_T \frac{e^{\frac{2g}{v_T} t} - 1}{e^{\frac{2g}{v_T} t} + 1}$$

What's the interval of existence for
this solution?

Mathematically: $(-\infty, \infty)$

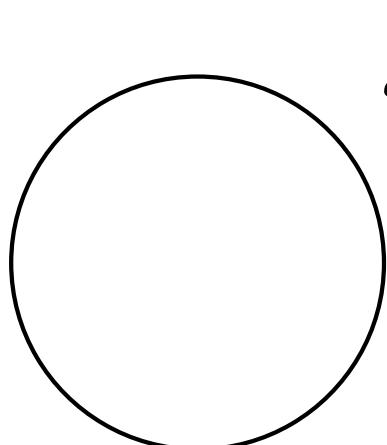
Realistically: $[0, \infty)$

[Mathematica, hopefully]

Lecture ended here

Escape velocity

Let's think about a projectile headed away from Earth.



$$r(t) = \underline{\hspace{2cm}}$$

$$\underline{\hspace{2cm}}$$

$$v(t) = \underline{\hspace{2cm}} = \underline{\hspace{2cm}}$$

$$a(t) = \underline{\hspace{2cm}} = \underline{\hspace{2cm}}$$

$$R = \underline{\hspace{2cm}}$$

Newton: accel. due
to gravity $\propto \frac{1}{\text{distance}^2}$

So, if gravity is the only relevant force:
, for some
 $k < 0$.

When our object is on the surface of the Earth, $r = \underline{\hspace{2cm}}$ and $a = \underline{\hspace{2cm}}$, so we can solve for k :

So we have an ODE:

$$\frac{dv}{dt} = -\frac{gR^2}{r^2}$$

Indep. var(s):

Unknown
functions :

We don't have a strategy for ODEs
with multiple unknown functions!

To deal with this, we use the fact
that $r'(t) = v(t)$ to eliminate t from
the ODE.

Pretend for a moment that v is a function of and r is a function of . Then the chain rule tells us

Subbing this into our ODE gives

$$\frac{dv}{dt} = - \frac{gR^2}{r^2} \rightarrow$$

In our new ODE, the unknown func. is and the indep. var. is .

Let's try to solve.

$$\nu \frac{dv}{dr} = - \frac{g R^2}{r^2} \rightarrow$$

Let's impose the initial condition: at the surface of the Earth, $v = v_0$.

$$So \quad v(\underline{\hspace{1cm}}) = \underline{\hspace{1cm}}.$$

$$= \sqrt{2g \frac{R^2}{r} + v_0^2 - 2gR}$$

Finally, let's compute the initial velocity v_0 needed to escape the Earth's orbit.
i.e., we want $v > 0$ for all r .

We need this inequality for all r . It gets harder to satisfy as $r \rightarrow \infty$:

$$v_0 > \sqrt{2gR}$$

Just for fun, $R \approx 6,370 \text{ km}$, so

$$V_o > \sqrt{2 \cdot \left(9.8 \frac{\text{m}}{\text{s}^2} \right) \cdot (6,370,000 \text{ m})}$$

$$\approx 11,173 \frac{\text{m}}{\text{s}} \approx 24,993 \text{ mph.}$$